

MarketVector™-GammaRoad® U.S. Equity Strategy Index

The MarketVector™-GammaRoad® U.S. Equity Strategy Index rotates in its exposure between US Equities and US Treasury Bills using US-listed exchange traded funds based on a methodology that was developed by GammaRoad Capital Partners, LLC.

Key Features



All Time High/Low **52-Week High/Low**

Index 3,664.94/98.46 3,664.94/2,882.86

Diversification

Rebalanced according to an asset rotation model.

Review

In case of trigger event.

Index Data

INDEX PARAMETERS

Launch Date	22 Dec 2023	Components	3
Type	Customized	Volatility (250 days)	9.98
Currency	USD	MCap bn USD	1.08
Base Date	29 Jan 1993	Correlation (250 days)	0.00
Base Value	100.00		* -

ANNUALISED PERFORMANCE

1 Month	-1.65%
1 Year	24.30%
3 Years	12.10%
5 Years	14.79%
7 Years	12.13%

Index Components

Top Components by Weight	Weight	Best Performing Components	YTD	1 Day
SPDR S&P 500 ETF	75.00%	PROSHARES ULTRA S&P500 ETF	12.00%	1.95%
PROSHARES ULTRA S&P500 ETF	25.00%	SPDR S&P 500 ETF	7.27%	0.95%
SPDR BLOOMBERG 1-3 MONTH T-BILL ETF	0.00%	SPDR BLOOMBERG 1-3 MONTH T-BILL ETF	1.69%	0.00%
		Worst Performing Components	YTD	1 Day
		SPDR BLOOMBERG 1-3 MONTH T-BILL ETF	1.69%	0.00%
		SPDR S&P 500 ETF	7.27%	0.95%
		PROSHARES ULTRA S&P500 ETF	12.00%	1.95%
Subtotal	100.00%			

Symbols

	Symbol	ISIN	WKN	Sedol	Bloomberg	Reuters	Telekurs
Index	MVGMMA	DE000SLOKQE1	SLOKQE	BS3BLZ7	MVGMMA	.MVGMMA	131763983

For further information visit www.marketvector.com

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